

STATE OF SOUTH CAROLINA

(Caption of Case)

223391  
BEFORE THE  
PUBLIC SERVICE COMMISSION  
OF SOUTH CAROLINA

COVER SHEET

DOCKET  
NUMBER: 2001 - 410 - G

(Please type or print)

Submitted by: Piedmont Natural Gas

SC Bar Number:

Address: PO Box 33068

Telephone: 704-731-4560

Charlotte, NC 28233

Fax: 704-364-1395

Other:

Email: jenny.furr@piedmontng.com

NOTE: The cover sheet and information contained herein neither replaces nor supplements the filing and service of pleadings or other papers as required by law. This form is required for use by the Public Service Commission of South Carolina for the purpose of docketing and must be filled out completely.

DOCKETING INFORMATION (Check all that apply)

☐ Emergency Relief demanded in petition

☐ Request for item to be placed on Commission's Agenda expeditiously

☒ Other: Monthly Analysis of Deferred Account - Hedging Program

INDUSTRY (Check one)

- ☐ Electric  
☐ Electric/Gas  
☐ Electric/Telecommunications  
☐ Electric/Water  
☐ Electric/Water/Telecom.  
☐ Electric/Water/Sewer  
☒ Gas  
☐ Railroad  
☐ Sewer  
☐ Telecommunications  
☐ Transportation  
☐ Water  
☐ Water/Sewer  
☐ Administrative Matter  
☐ Other: \_\_\_\_\_

NATURE OF ACTION (Check all that apply)

- |  |  |  |
|--|--|--|
| <input type="checkbox"/> Affidavit                 | <input type="checkbox"/> Letter                            | <input type="checkbox"/> Request                   |
| <input type="checkbox"/> Agreement                 | <input type="checkbox"/> Memorandum                        | <input type="checkbox"/> Request for Certification |
| <input type="checkbox"/> Answer                    | <input type="checkbox"/> Motion                            | <input type="checkbox"/> Request for Investigation |
| <input type="checkbox"/> Appellate Review          | <input type="checkbox"/> Objection                         | <input type="checkbox"/> Resale Agreement          |
| <input type="checkbox"/> Application               | <input type="checkbox"/> Petition                          | <input type="checkbox"/> Resale Amendment          |
| <input type="checkbox"/> Brief                     | <input type="checkbox"/> Petition for Reconsideration      | <input type="checkbox"/> Reservation Letter        |
| <input type="checkbox"/> Certificate               | <input type="checkbox"/> Petition for Rulemaking           | <input type="checkbox"/> Response                  |
| <input type="checkbox"/> Comments                  | <input type="checkbox"/> Petition for Rule to Show Cause   | <input type="checkbox"/> Response to Discovery     |
| <input type="checkbox"/> Complaint                 | <input type="checkbox"/> Petition to Intervene             | <input type="checkbox"/> Return to Petition        |
| <input type="checkbox"/> Consent Order             | <input type="checkbox"/> Petition to Intervene Out of Time | <input type="checkbox"/> Stipulation               |
| <input type="checkbox"/> Discovery                 | <input type="checkbox"/> Prefiled Testimony                | <input type="checkbox"/> Subpoena                  |
| <input type="checkbox"/> Exhibit                   | <input type="checkbox"/> Promotion                         | <input type="checkbox"/> Tariff                    |
| <input type="checkbox"/> Expedited Consideration   | <input type="checkbox"/> Proposed Order                    | <input type="checkbox"/> Other: _____              |
| <input type="checkbox"/> Interconnection Agreement | <input type="checkbox"/> Protest                           |  |
| <input type="checkbox"/> Interconnection Amendment | <input type="checkbox"/> Publisher's Affidavit             |  |
| <input type="checkbox"/> Late-Filed Exhibit        | <input checked="" type="checkbox"/> Report                 |  |

Print Form

Reset Form



**Piedmont  
Natural Gas**

April 9, 2010

Ms. Jocelyn Boyd  
Interim Chief Clerk and Administrator  
Public Service Commission of South Carolina  
101 Executive Center Drive, Suite 100  
Columbia, South Carolina 29210

Re: Docket No. 2001-410-G.

Dear Ms. Boyd:

Enclosed is Piedmont's Deferred Account-Hedging Program report for the period end January 31, 2010.

If you have any questions, please feel free to contact me.

Sincerely,

Jenny Furr  
Manager-Regulatory Reporting  
704-731-4560  
Jenny.Furr@Piedmontng.com

Enclosures

C: ORS

Piedmont Natural Gas Company  
Deferred Acct.-Hedging Program  
Acct #19101 (X2068)

SC

Dec-09 Jan-10

<b>Beginning Balance</b>	\$	-	\$	-
<b>Expenditures: OTC</b>				
Purchase of Financial Instr.				
Option Premium		-	-	(7)
Margin Requirement				
<b>Receipts: OTC</b>				
Proceeds from positions				
<b>Expenditures: NYMEX</b>				
Purchase of Financial Instr.				
Option Premium	105,200.00		70,680.00	(1)
Fees	604.50		418.50	(2)
Margin Requirement	(1,533,917.00)		178,813.00	(3)
Service Fee	790.50		790.50	
Other				
<b>Receipts: NYMEX</b>				
Proceeds from positions	111,100.00		265,100.00	(4)
Fees	341.00		1,054.00	(5)
Interest from brokerage acct.	(86.36)		(54.73)	(6)
<b>Other</b>	22.40		24.32	
Balance before interest	(1,315,944.96)		516,825.59	
Return calculated	-		-	
Balance due (customer)/company	(1,315,944.96)		516,825.59	
Transfer to 25304 Deferred Acct	1,315,944.96		(516,825.59)	
Balance due after transfer	0.00		0.00	
G/L Balance	0.00		0.00	
GL Bal. less Balance due / Difference	-		-	
Interest Calculation:				
Avg. Balance for the month	\$ (657,972.48)	\$	258,412.80	
Return rate for the month	0.00000%	\$	0.00000%	
Annual allowed return rate	-	0.00000%	-	0.00000%

South Carolina			
Report as of 1/29/2010 Close			
Period	Original Purchase Cost/Proceeds	Realized Value	Net Value Realized Gain or (Loss)
Closed Positions - May-2002/April-2003 Review	\$949,450	\$2,424,270	\$1,474,820
Closed Positions - May-2003/April-2004 Review	\$1,065,640	\$400,810	(\$664,830)
Closed Positions - May-2004/April-2005 Review	\$851,680	\$795,290	(\$56,390)
Closed Positions - May-2005/April-2006 Review	\$2,463,690	\$4,925,500	\$2,461,810
Closed Positions - May-2006/April-2007 Review	\$3,369,220	(\$1,385,730)	(\$4,754,950)
Closed Positions - May-2007/April-2008 Review	\$2,908,420	\$1,159,981	(\$1,748,439)
Closed Positions - May-2008/April-2009 Review	\$3,446,030	(\$6,147,835)	(\$9,593,865)
Closed Positions - May-2009/February-2010 Review	\$3,102,765	(\$11,238,310)	(\$14,341,075)
Total Closed Positions Review Periods	\$18,156,895	(\$9,066,024)	(\$27,222,919)
Open Positions Total	\$2,102,680	(\$3,204,936)	(\$5,307,616)
Closed/Open Position TOTALS	\$20,259,575	(\$12,270,960)	(\$32,530,535)

Open Positions - South Carolina											
Report as of 1/29/2010 Close											
Period	Tool	Counter party	Trade Date	MMBtus Purchased Per Month	Strike/Fixed Price	Purchase Price	Purchase Cost/Proceeds	Trade / Expiration Date	NYMEX Market Price	Market Value	Net Value vs. Current Market Value
Mar-10 Call		NYMEX	9/5/2008	70,000	\$10.50	\$1.04	\$72,800	2/23/2010	\$0.001	\$70	(\$72,730)
Mar-10 Put		NYMEX	9/5/2008	70,000	\$6.50	(\$0.18)	(\$12,600)	2/23/2010	(\$1.378)	(\$96,460)	(\$83,860)
Mar-10 Call (Sold)		NYMEX	9/5/2008	70,000	\$15.50	(\$0.31)	(\$21,700)	2/23/2010	(\$0.001)	(\$70)	\$21,630
Mar-10 Call		NYMEX	9/18/2008	60,000	\$10.35	\$1.08	\$64,800	2/23/2010	\$0.001	\$60	(\$64,740)
Mar-10 Put		NYMEX	9/18/2008	60,000	\$7.00	(\$0.33)	(\$19,800)	2/23/2010	(\$1.871)	(\$112,260)	(\$92,460)
Mar-10 Call (Sold)		NYMEX	9/18/2008	60,000	\$15.50	(\$0.40)	(\$24,000)	2/23/2010	(\$0.001)	(\$60)	\$23,940
Mar-10 Call		NYMEX	10/14/2008	130,000	\$10.60	\$0.76	\$98,150	2/23/2010	\$0.001	\$130	(\$98,020)
Mar-10 Call (Sold)		NYMEX	10/14/2008	130,000	\$14.00	(\$0.28)	(\$36,400)	2/23/2010	(\$0.001)	(\$130)	\$36,270
Mar-10 Call		NYMEX	10/21/2008	200,000	\$8.40	\$1.27	\$254,000	2/23/2010	\$0.001	\$200	(\$253,800)
Mar-10 Put		NYMEX	10/21/2008	200,000	\$6.50	(\$0.50)	(\$100,000)	2/23/2010	(\$1.378)	(\$275,600)	(\$175,600)
Mar-10 Call (Sold)		NYMEX	10/21/2008	200,000	\$14.00	(\$0.30)	(\$60,000)	2/23/2010	(\$0.001)	(\$200)	\$59,800
Mar-10 Call		NYMEX	10/30/2008	200,000	\$11.70	\$0.58	\$115,000	2/23/2010	\$0.001	\$200	(\$114,800)
Mar-10 Call (Sold)		NYMEX	10/30/2008	200,000	\$15.00	(\$0.28)	(\$56,000)	2/23/2010	(\$0.001)	(\$200)	\$55,800
Apr-10 Call		NYMEX	8/1/2008	60,000	\$10.25	\$0.85	\$50,820	3/26/2010	\$0.001	\$60	(\$50,760)
Apr-10 Put		NYMEX	8/1/2008	60,000	\$7.00	(\$0.27)	(\$16,200)	3/26/2010	(\$1.904)	(\$114,240)	(\$98,040)
Apr-10 Call (Sold)		NYMEX	8/1/2008	60,000	\$15.00	(\$0.21)	(\$12,600)	3/26/2010	(\$0.001)	(\$60)	\$12,540
Apr-10 Call		NYMEX	8/11/2008	60,000	\$9.55	\$0.85	\$50,700	3/26/2010	\$0.001	\$60	(\$50,640)
Apr-10 Put		NYMEX	8/11/2008	60,000	\$7.00	(\$0.32)	(\$19,200)	3/26/2010	(\$1.904)	(\$114,240)	(\$95,040)
Apr-10 Call		NYMEX	9/5/2008	120,000	\$8.60	\$0.90	\$108,000	3/26/2010	\$0.002	\$240	(\$107,760)
Apr-10 Put		NYMEX	9/5/2008	120,000	\$7.00	(\$0.30)	(\$36,000)	3/26/2010	(\$1.904)	(\$228,480)	(\$192,480)
Apr-10 Call (Sold)		NYMEX	9/5/2008	120,000	\$14.00	(\$0.10)	(\$12,000)	3/26/2010	(\$0.001)	(\$120)	\$11,880
Apr-10 Call		NYMEX	10/14/2008	190,000	\$10.85	\$0.30	\$57,000	3/26/2010	\$0.001	\$190	(\$56,810)
Apr-10 Call		NYMEX	10/30/2008	180,000	\$9.50	\$0.52	\$93,600	3/26/2010	\$0.001	\$180	(\$93,420)
Apr-10 Call (Sold)		NYMEX	10/30/2008	180,000	\$12.00	(\$0.23)	(\$41,400)	3/26/2010	(\$0.001)	(\$180)	\$41,220
May-10 Call		NYMEX	7/28/2008	60,000	\$9.10	\$1.01	\$60,540	4/27/2010	\$0.004	\$240	(\$60,300)
May-10 Put		NYMEX	7/28/2008	60,000	\$6.80	(\$0.34)	(\$20,400)	4/27/2010	(\$1.692)	(\$101,520)	(\$81,120)
May-10 Call (Sold)		NYMEX	7/28/2008	60,000	\$16.00	(\$0.14)	(\$8,400)	4/27/2010	(\$0.001)	(\$60)	\$8,340
May-10 Call		NYMEX	8/11/2008	60,000	\$9.35	\$0.82	\$49,200	4/27/2010	\$0.003	\$180	(\$49,020)
May-10 Put		NYMEX	8/11/2008	60,000	\$7.00	(\$0.30)	(\$18,000)	4/27/2010	(\$1.877)	(\$112,620)	(\$94,620)
May-10 Call		NYMEX	9/4/2008	60,000	\$9.15	\$0.66	\$39,600	4/27/2010	\$0.004	\$240	(\$39,360)
May-10 Put		NYMEX	9/4/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	4/27/2010	(\$1.424)	(\$85,440)	(\$76,440)
May-10 Call		NYMEX	9/5/2008	60,000	\$9.15	\$0.66	\$39,600	4/27/2010	\$0.004	\$240	(\$39,360)
May-10 Put		NYMEX	9/5/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	4/27/2010	(\$1.424)	(\$85,440)	(\$76,440)
May-10 Call		NYMEX	10/14/2008	190,000	\$9.25	\$0.53	\$100,700	4/27/2010	\$0.003	\$570	(\$100,130)
May-10 Call (Sold)		NYMEX	10/14/2008	190,000	\$13.25	(\$0.08)	(\$15,200)	4/27/2010	(\$0.001)	(\$190)	\$15,010
May-10 Call		NYMEX	10/30/2008	180,000	\$10.25	\$0.41	\$73,800	4/27/2010	\$0.002	\$360	(\$73,440)
May-10 Call (Sold)		NYMEX	10/30/2008	180,000	\$13.25	(\$0.14)	(\$25,200)	4/27/2010	(\$0.001)	(\$180)	\$25,020
Jun-10 Call		NYMEX	7/28/2008	70,000	\$9.25	\$1.01	\$70,630	5/25/2010	\$0.008	\$560	(\$70,070)
Jun-10 Put		NYMEX	7/28/2008	70,000	\$6.80	(\$0.34)	(\$23,800)	5/25/2010	(\$1.656)	(\$115,920)	(\$92,120)
Jun-10 Call (Sold)		NYMEX	7/28/2008	70,000	\$16.00	(\$0.14)	(\$9,800)	5/25/2010	(\$0.001)	(\$70)	\$9,730
Jun-10 Call		NYMEX	8/11/2008	60,000	\$9.40	\$0.83	\$49,500	5/25/2010	\$0.007	\$420	(\$49,080)
Jun-10 Put		NYMEX	8/11/2008	60,000	\$7.00	(\$0.30)	(\$18,000)	5/25/2010	(\$1.836)	(\$110,160)	(\$92,160)
Jun-10 Call		NYMEX	9/4/2008	70,000	\$9.50	\$0.66	\$46,200	5/25/2010	\$0.007	\$490	(\$45,710)
Jun-10 Put		NYMEX	9/4/2008	70,000	\$6.50	(\$0.15)	(\$10,500)	5/25/2010	(\$1.395)	(\$97,650)	(\$87,150)
Jun-10 Call		NYMEX	9/5/2008	60,000	\$9.40	\$0.66	\$39,600	5/25/2010	\$0.007	\$420	(\$39,180)
Jun-10 Put		NYMEX	9/5/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	5/25/2010	(\$1.395)	(\$83,700)	(\$74,700)
Jun-10 Call		NYMEX	10/14/2008	200,000	\$9.35	\$0.53	\$106,000	5/25/2010	\$0.007	\$1,400	(\$104,600)
Jun-10 Call (Sold)		NYMEX	10/14/2008	200,000	\$13.00	(\$0.08)	(\$16,000)	5/25/2010	(\$0.001)	(\$200)	\$15,800
Jun-10 Call		NYMEX	10/30/2008	200,000	\$10.00	\$0.47	\$94,000	5/25/2010	\$0.005	\$1,000	(\$93,000)
Jun-10 Call (Sold)		NYMEX	10/30/2008	200,000	\$13.00	(\$0.18)	(\$36,000)	5/25/2010	(\$0.001)	(\$200)	\$35,800
Jul-10 Call		NYMEX	8/1/2008	50,000	\$9.80	\$0.99	\$49,500	6/25/2010	\$0.008	\$400	(\$49,100)
Jul-10 Put		NYMEX	8/1/2008	50,000	\$7.00	(\$0.27)	(\$13,500)	6/25/2010	(\$1.805)	(\$90,250)	(\$76,750)
Jul-10 Call (Sold)		NYMEX	8/1/2008	50,000	\$15.00	(\$0.20)	(\$10,000)	6/25/2010	(\$0.001)	(\$50)	\$9,950
Jul-10 Call		NYMEX	8/11/2008	60,000	\$9.65	\$0.86	\$51,300	6/25/2010	\$0.009	\$540	(\$50,760)
Jul-10 Put		NYMEX	8/11/2008	60,000	\$7.00	(\$0.33)	(\$19,800)	6/25/2010	(\$1.805)	(\$108,300)	(\$88,500)
Jul-10 Call		NYMEX	9/4/2008	50,000	\$9.50	\$0.66	\$33,000	6/25/2010	\$0.010	\$500	(\$32,500)
Jul-10 Put		NYMEX	9/4/2008	50,000	\$6.50	(\$0.15)	(\$7,500)	6/25/2010	(\$1.383)	(\$69,150)	(\$61,650)
Jul-10 Call		NYMEX	9/5/2008	60,000	\$9.50	\$0.66	\$39,300	6/25/2010	\$0.010	\$600	(\$38,700)
Jul-10 Put		NYMEX	9/5/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	6/25/2010	(\$1.383)	(\$82,980)	(\$73,980)
Jul-10 Call		NYMEX	10/14/2008	160,000	\$9.40	\$0.57	\$90,400	6/25/2010	\$0.011	\$1,760	(\$88,640)
Jul-10 Call (Sold)		NYMEX	10/14/2008	160,000	\$13.00	(\$0.10)	(\$16,000)	6/25/2010	(\$0.001)	(\$160)	\$15,840
Aug-10 Call		NYMEX	8/1/2008	60,000	\$9.90	\$1.08	\$64,860	7/27/2010	\$0.017	\$1,020	(\$63,840)
Aug-10 Put		NYMEX	8/1/2008	60,000	\$7.00	(\$0.28)	(\$16,800)	7/27/2010	(\$1.800)	(\$108,000)	(\$91,200)
Aug-10 Call (Sold)		NYMEX	8/1/2008	60,000	\$15.00	(\$0.25)	(\$15,000)	7/27/2010	(\$0.001)	(\$60)	\$14,940
Aug-10 Call		NYMEX	8/20/2008	50,000	\$9.10	\$1.07	\$53,500	7/27/2010	\$0.033	\$1,650	(\$51,850)
Aug-10 Put		NYMEX	8/20/2008	50,000	\$7.00	(\$0.35)	(\$17,500)	7/27/2010	(\$1.800)	(\$90,000)	(\$72,500)
Aug-10 Call (Sold)		NYMEX	8/20/2008	50,000	\$14.80	(\$0.20)	(\$10,000)	7/27/2010	(\$0.001)	(\$50)	\$9,950
Aug-10 Call		NYMEX	9/4/2008	60,000	\$10.00	\$0.66	\$39,600	7/27/2010	\$0.016	\$960	(\$38,640)
Aug-10 Put		NYMEX	9/4/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	7/27/2010	(\$1.394)	(\$83,640)	(\$74,640)
Aug-10 Call		NYMEX	9/5/2008	50,000	\$9.95	\$0.65	\$32,500	7/27/2010	\$0.016	\$800	(\$31,700)
Aug-10 Put		NYMEX	9/5/2008	50,000	\$6.50	(\$0.15)	(\$7,500)	7/27/2010	(\$1.394)	(\$69,700)	(\$62,200)
Aug-10 Call		NYMEX	10/22/2008	170,000	\$8.90	\$0.77	\$130,900	7/27/2010	\$0.040	\$6,800	(\$124,100)
Aug-10 Put		NYMEX	10/22/2008	170,000	\$6.00	(\$0.30)	(\$51,000)	7/27/2010	(\$1.025)	(\$174,250)	(\$123,250)
Aug-10 Call (Sold)		NYMEX	10/22/2008	170,000	\$14.00	(\$0.17)	(\$28,900)	7/27/2010	(\$0.001)	(\$170)	\$28,730
Sep-10 Call		NYMEX	8/29/2008	120,000	\$9.30	\$1.12	\$133,800	8/26/2010	\$0.053	\$6,360	(\$127,440)
Sep-10 Put		NYMEX	8/29/2008	120,000	\$7.00	(\$0.40)	(\$48,000)	8/26/2010	(\$1.833)	(\$219,960)	(\$171,960)

Sep-10 Call (Sold)	NYMEX	8/29/2008	120,000	\$16.00	(\$0.20)	(\$24,000)	8/26/2010	(\$0.001)	(\$120)	\$23,880
Sep-10 Call	NYMEX	9/5/2008	110,000	\$12.80	\$0.34	\$37,400	8/26/2010	\$0.004	\$440	(\$36,960)
Sep-10 Call	NYMEX	10/20/2008	180,000	\$8.50	\$0.97	\$173,700	8/26/2010	\$0.092	\$16,560	(\$157,140)
Sep-10 Put	NYMEX	10/20/2008	180,000	\$5.60	(\$0.30)	(\$54,000)	8/26/2010	(\$0.822)	(\$147,960)	(\$93,960)
Sep-10 Call (Sold)	NYMEX	10/20/2008	180,000	\$13.95	(\$0.20)	(\$36,000)	8/26/2010	(\$0.002)	(\$360)	\$35,640
Oct-10 Call	NYMEX	9/29/2008	170,000	\$9.00	\$1.04	\$176,800	9/27/2010	\$0.127	\$21,590	(\$155,210)
Oct-10 Put	NYMEX	9/29/2008	170,000	\$6.50	(\$0.30)	(\$51,000)	9/27/2010	(\$1.451)	(\$246,670)	(\$195,670)
Oct-10 Call (Sold)	NYMEX	9/29/2008	170,000	\$15.00	(\$0.23)	(\$39,100)	9/27/2010	(\$0.007)	(\$1,190)	\$37,910
Oct-10 Call	NYMEX	10/7/2008	180,000	\$10.00	\$0.70	\$126,000	9/27/2010	\$0.076	\$13,680	(\$112,320)
Oct-10 Put	NYMEX	10/7/2008	180,000	\$6.00	(\$0.20)	(\$36,000)	9/27/2010	(\$1.102)	(\$198,360)	(\$162,360)
Oct-10 Call	NYMEX	10/20/2008	260,000	\$11.50	\$0.51	\$132,600	9/27/2010	\$0.036	\$9,360	(\$123,240)
Oct-10 Call (Sold)	NYMEX	10/20/2008	260,000	\$15.00	(\$0.20)	(\$52,000)	9/27/2010	(\$0.007)	(\$1,820)	\$50,180
Nov-10 Call	NYMEX	11/3/2008	300,000	\$12.25	\$0.48	\$144,000	10/26/2010	\$0.026	\$7,800	(\$136,200)
Nov-10 Call (Sold)	NYMEX	11/3/2008	300,000	\$16.00	(\$0.17)	(\$51,000)	10/26/2010	(\$0.005)	(\$1,500)	\$49,500
Nov-10 Call	NYMEX	11/4/2009	20,000	\$8.85	\$0.33	\$6,600	10/26/2010	\$0.158	\$3,160	(\$3,440)
Dec-10 Call	NYMEX	12/1/2009	280,000	\$9.00	\$0.36	\$100,800	11/23/2010	\$0.201	\$56,280	(\$44,520)
Jan-11 Call	NYMEX	1/28/2010	150,000	\$9.20	\$0.26	\$39,000	12/27/2010	\$0.244	\$36,540	(\$2,460)
Feb-11 Call	NYMEX	1/29/2010	120,000	\$9.35	\$0.26	\$31,680	1/26/2011	\$0.259	\$31,104	(\$576)
SUMMARY:			10,970,000			2,102,680			(\$3,204,936)	(\$5,307,616)

South Carolina May-2009/February-2010 Review  
Report as of 1/29/2010 Close

Period	Tool	Counterparty	Original Trade Date	MMBtus Purchased Per Month	Strike/Fixed Price	Purchase Price	Purchase Cost/Proceeds	Trade / Expiration Date	Expiration Price	Realized Value	Net Value Realized Gain or (Loss)	Fees
May-09	Put-Offset	NYMEX	1/26/2009	-120,000	\$7.00	0.19	22,800.00	4/27/2009	\$0.00	\$0	(\$22,800)	\$186.00
May-09	Put	NYMEX	8/5/2008	120,000	\$7.00	(0.19)	(22,800.00)	4/27/2009	\$0.00	\$0	\$22,800	\$186.00
May-09	Call	NYMEX	8/5/2008	120,000	\$9.70	0.86	103,200.00	4/27/2009	\$0.00	\$0	(\$103,200)	\$186.00
May-09	Put	BP	1/26/2009	120,000	\$7.00	(0.17)	(19,800.00)	4/28/2009	\$3.25	(\$449,640)	(\$429,840)	\$0.00
May-09	Call (Sold)	NYMEX	8/5/2008	120,000	\$15.00	(0.12)	(14,400.00)	4/27/2009	\$0.00	\$0	\$14,400	\$186.00
May-09	Put-Offset	NYMEX	1/26/2009	-120,000	\$7.00	0.23	27,600.00	4/27/2009	\$0.00	\$0	(\$27,600)	\$186.00
May-09	Put	NYMEX	8/11/2008	120,000	\$7.00	(0.23)	(27,600.00)	4/27/2009	\$0.00	\$0	\$27,600	\$186.00
May-09	Call	NYMEX	8/11/2008	120,000	\$9.40	0.76	91,080.00	4/27/2009	\$0.00	\$0	(\$91,080)	\$186.00
May-09	Put	BP	1/26/2009	120,000	\$7.00	(0.21)	(24,800.00)	4/28/2009	\$3.25	(\$449,640)	(\$425,040)	\$0.00
May-09	Put-Offset	NYMEX	1/26/2009	-130,000	\$6.50	0.16	20,800.00	4/27/2009	\$0.00	\$0	(\$20,800)	\$201.50
May-09	Put	NYMEX	9/4/2008	130,000	\$6.50	(0.16)	(20,800.00)	4/27/2009	\$0.00	\$0	\$20,800	\$201.50
May-09	Call	NYMEX	9/4/2008	130,000	\$8.45	0.67	87,100.00	4/27/2009	\$0.00	\$0	(\$87,100)	\$201.50
May-09	Put	BP	1/26/2009	130,000	\$6.50	(0.14)	(17,550.00)	4/28/2009	\$3.25	(\$422,110)	(\$404,560)	\$0.00
May-09	Put-Offset	NYMEX	1/26/2009	-120,000	\$7.00	0.43	51,600.00	4/27/2009	\$0.00	\$0	(\$51,600)	\$186.00
May-09	Put	NYMEX	9/18/2008	120,000	\$7.00	(0.43)	(51,600.00)	4/27/2009	\$0.00	\$0	\$51,600	\$186.00
May-09	Call	NYMEX	9/18/2008	120,000	\$8.55	0.86	102,600.00	4/27/2009	\$0.00	\$0	(\$102,600)	\$186.00
May-09	Put	BP	1/26/2009	120,000	\$7.00	(0.41)	(48,600.00)	4/28/2009	\$3.25	(\$449,640)	(\$401,040)	\$0.00
May-09	Call (Sold)	NYMEX	9/18/2008	120,000	\$13.00	(0.12)	(14,400.00)	4/27/2009	\$0.00	\$0	\$14,400	\$186.00
May-09	Call	NYMEX	10/14/2008	120,000	\$8.80	0.41	48,600.00	4/27/2009	\$0.00	\$0	(\$48,600)	\$186.00
Jun-09	Call	NYMEX	8/11/2008	130,000	\$9.55	0.80	103,350.00	5/26/2009	\$0.00	\$0	(\$103,350)	\$201.50
Jun-09	Put	NYMEX	8/11/2008	130,000	\$7.00	(0.25)	(32,500.00)	5/26/2009	\$0.00	\$0	\$32,500	\$201.50
Jun-09	Call	NYMEX	8/20/2008	130,000	\$9.30	0.82	106,600.00	5/26/2009	\$0.00	\$0	(\$106,600)	\$201.50
Jun-09	Put	NYMEX	8/20/2008	130,000	\$7.00	(0.30)	(39,000.00)	5/26/2009	\$0.00	\$0	\$39,000	\$201.50
Jun-09	Call	NYMEX	9/3/2008	140,000	\$10.00	0.50	70,000.00	5/26/2009	\$0.00	\$0	(\$70,000)	\$217.00
Jun-09	Put	NYMEX	9/3/2008	140,000	\$6.00	(0.17)	(23,800.00)	5/26/2009	\$0.00	\$0	\$23,800	\$217.00
Jun-09	Call	NYMEX	10/8/2008	130,000	\$7.90	0.73	94,900.00	5/26/2009	\$0.00	\$0	(\$94,900)	\$201.50
Jun-09	Put	NYMEX	10/8/2008	130,000	\$6.00	(0.30)	(39,000.00)	5/26/2009	\$0.00	\$0	\$39,000	\$201.50
Jun-09	Call	NYMEX	10/14/2008	130,000	\$8.65	0.53	68,900.00	5/26/2009	\$0.00	\$0	(\$68,900)	\$201.50
Jun-09	Call (Sold)	NYMEX	10/14/2008	130,000	\$12.00	(0.10)	(13,000.00)	5/26/2009	\$0.00	\$0	\$13,000	\$201.50
Jun-09	FUTURES	NYMEX	5/26/2009	130,000	\$0.00	3.54	0.00	5/26/2009	\$0.00	(\$449,930)	(\$449,930)	\$403.00
Jun-09	FUTURES	NYMEX	5/26/2009	130,000	\$0.00	3.54	0.00	5/26/2009	\$0.00	(\$449,930)	(\$449,930)	\$403.00
Jun-09	FUTURES	NYMEX	5/26/2009	140,000	\$0.00	3.54	0.00	5/26/2009	\$0.00	(\$344,540)	(\$344,540)	\$434.00
Jun-09	FUTURES	NYMEX	5/26/2009	130,000	\$0.00	3.54	0.00	5/26/2009	\$0.00	(\$319,930)	(\$319,930)	\$403.00
Jul-09	Put-Offset	NYMEX	1/26/2009	-110,000	\$7.00	0.27	29,700.00	6/25/2009	\$0.00	\$0	(\$29,700)	\$170.50
Jul-09	Put	NYMEX	8/11/2008	110,000	\$7.00	(0.27)	(29,700.00)	6/25/2009	\$0.00	\$0	\$29,700	\$170.50
Jul-09	Call	NYMEX	8/11/2008	110,000	\$9.75	0.82	89,650.00	6/25/2009	\$0.00	\$0	(\$89,650)	\$170.50
Jul-09	Put	BP	1/26/2009	110,000	\$7.00	(0.25)	(26,950.00)	6/26/2009	\$3.84	(\$347,160)	(\$320,210)	\$0.00
Jul-09	Put-Offset	NYMEX	1/26/2009	-110,000	\$7.00	0.33	36,300.00	6/25/2009	\$0.00	\$0	(\$36,300)	\$170.50
Jul-09	Put	NYMEX	8/20/2008	110,000	\$7.00	(0.33)	(36,300.00)	6/25/2009	\$0.00	\$0	\$36,300	\$170.50
Jul-09	Call	NYMEX	8/20/2008	110,000	\$9.10	1.00	110,000.00	6/25/2009	\$0.00	\$0	(\$110,000)	\$170.50
Jul-09	Put	BP	1/26/2009	110,000	\$7.00	(0.31)	(33,550.00)	6/26/2009	\$3.84	(\$347,160)	(\$313,610)	\$0.00
Jul-09	Call (Sold)	NYMEX	8/20/2008	110,000	\$14.00	(0.15)	(16,500.00)	6/25/2009	\$0.00	\$0	\$16,500	\$170.50
Jul-09	Put-Offset	NYMEX	1/26/2009	-100,000	\$6.50	0.20	20,000.00	6/25/2009	\$0.00	\$0	(\$20,000)	\$155.00
Jul-09	Put	NYMEX	9/4/2008	100,000	\$6.50	(0.20)	(20,000.00)	6/25/2009	\$0.00	\$0	\$20,000	\$155.00
Jul-09	Call	NYMEX	9/4/2008	100,000	\$8.95	0.74	70,000.00	6/25/2009	\$0.00	\$0	(\$70,000)	\$155.00
Jul-09	Put	BP	1/26/2009	100,000	\$6.50	(0.18)	(17,500.00)	6/26/2009	\$3.84	(\$265,600)	(\$248,100)	\$0.00
Jul-09	Put-Offset	NYMEX	1/26/2009	-110,000	\$6.00	0.20	22,000.00	6/25/2009	\$0.00	\$0	(\$22,000)	\$170.50
Jul-09	Put	NYMEX	10/7/2008	110,000	\$6.00	(0.20)	(22,000.00)	6/25/2009	\$0.00	\$0	\$22,000	\$170.50
Jul-09	Call	NYMEX	10/7/2008	110,000	\$8.35	0.67	73,150.00	6/25/2009	\$0.00	\$0	(\$73,150)	\$170.50
Jul-09	Put	BP	1/26/2009	110,000	\$6.00	(0.18)	(19,250.00)	6/26/2009	\$3.84	(\$237,160)	(\$217,910)	\$0.00
Jul-09	Put-Offset	NYMEX	1/26/2009	-110,000	\$6.00	0.30	33,000.00	6/25/2009	\$0.00	\$0	(\$33,000)	\$170.50
Jul-09	Put	NYMEX	10/20/2008	110,000	\$6.00	(0.30)	(33,000.00)	6/25/2009	\$0.00	\$0	\$33,000	\$170.50
Jul-09	Call	NYMEX	10/20/2008	110,000	\$7.25	1.04	113,850.00	6/25/2009	\$0.00	\$0	(\$113,850)	\$170.50
Jul-09	Put	BP	1/26/2009	110,000	\$6.00	(0.28)	(30,250.00)	6/26/2009	\$3.84	(\$237,160)	(\$206,910)	\$0.00
Jul-09	Call (Sold)	NYMEX	10/20/2008	110,000	\$11.05	(0.30)	(33,000.00)	6/25/2009	\$0.00	\$0	\$33,000	\$170.50
Aug-09	Call	NYMEX	8/11/2008	110,000	\$10.00	0.84	91,850.00	7/28/2009	\$0.00	\$0	(\$91,850)	\$170.50
Aug-09	Put	NYMEX	8/11/2008	110,000	\$7.00	(0.29)	(31,900.00)	7/28/2009	\$0.00	\$0	\$31,900	\$170.50
Aug-09	Call	NYMEX	8/20/2008	110,000	\$9.25	1.03	112,750.00	7/28/2009	\$0.00	\$0	(\$112,750)	\$170.50
Aug-09	Put	NYMEX	8/20/2008	110,000	\$7.00	(0.34)	(37,400.00)	7/28/2009	\$0.00	\$0	\$37,400	\$170.50
Aug-09	Call (Sold)	NYMEX	8/20/2008	110,000	\$15.00	(0.16)	(17,800.00)	7/28/2009	\$0.00	\$0	\$17,800	\$170.50
Aug-09	Call	NYMEX	9/4/2008	110,000	\$9.30	0.68	74,800.00	7/28/2009	\$0.00	\$0	(\$74,800)	\$170.50
Aug-09	Put	NYMEX	9/4/2008	110,000	\$6.50	(0.20)	(22,000.00)	7/28/2009	\$0.00	\$0	\$22,000	\$170.50
Aug-09	Put	NYMEX	10/8/2008	110,000	\$8.40	0.79	86,900.00	7/28/2009	\$0.00	\$0	(\$86,900)	\$170.50
Aug-09	Call	NYMEX	10/8/2008	110,000	\$6.00	(0.33)	(36,300.00)	7/28/2009	\$0.00	\$0	\$36,300	\$170.50
Aug-09	Put	NYMEX	10/30/2008	110,000	\$10.00	0.44	48,400.00	7/28/2009	\$0.00	\$0	(\$48,400)	\$170.50
Aug-09	Call (Sold)	NYMEX	10/30/2008	110,000	\$13.00	(0.15)	(16,500.00)	7/28/2009	\$0.00	\$0	\$16,500	\$170.50
Aug-09	FUTURES	NYMEX	7/17/2009	110,000	\$0.00	3.54	0.00	7/28/2009	\$0.00	(\$361,040)	(\$361,040)	\$341.00
Aug-09	FUTURES	NYMEX	7/17/2009	110,000	\$0.00	3.54	0.00	7/28/2009	\$0.00	(\$361,040)	(\$361,040)	\$341.00
Aug-09	FUTURES	NYMEX	7/28/2009	110,000	\$0.00	3.54	0.00	7/28/2009	\$0.00	(\$326,040)	(\$326,040)	\$341.00
Aug-09	FUTURES	NYMEX	7/28/2009	110,000	\$0.00	3.54	0.00	8/26/2009	\$0.00	(\$271,040)	(\$271,040)	\$341.00
Sep-09	Call	NYMEX	8/11/2008	60,000	\$10.20	0.89	53,100.00	8/26/2009	\$0.00	\$0	(\$53,100)	\$93.00
Sep-09	Put	NYMEX	8/11/2008	60,000	\$7.00	(0.34)	(20,400.00)	8/26/2009	\$0.00	\$0	\$20,400	\$93.00
Sep-09	Call	NYMEX	8/29/2008	170,000	\$9.80	1.10	187,000.00	8/26/2009	\$0.00	\$0	(\$187,000)	\$263.50
Sep-09	Put	NYMEX	8/29/2008	170,000	\$7.00	(0.43)	(72,250.00)	8/26/2009	\$0.00	\$0	\$72,250	\$263.50
Sep-09	Call (Sold)	NYMEX	8/29/2008	170,000	\$17.00	(0.15)	(25,500.00)	8/26/2009	\$0.00	\$0	\$25,500	\$263.50
Sep-09	Call	NYMEX	9/4/2008	120,000	\$8.75	0.97	116,400.00	8/26/2009	\$0.00	\$0	(\$116,400)	\$186.00
Sep-09	Put	NYMEX	9/4/2008	120,000	\$6.50	(0.29)	(34,800.00)	8/26/2009	\$0.00	\$0	\$34,800	\$186.00
Sep-09	Call (Sold)	NYMEX	9/4/2008	120,000	\$14.00	(0.17)	(20,400.00)	8/26/2009	\$0.00	\$0	\$20,400	\$186.00
Sep-09	Put	NYMEX	10/7/2008	110,000	\$8.90	0.74	81,400.00	8/26/2009	\$0.00	\$0	(\$81,400)	\$170.50
Sep-09	Put	NYMEX	10/7/2008	110,000	\$6.00	(0.30)	(33,000.00)	8/26/2009	\$0.00	\$0	\$33,000	\$170.50
Sep-09	Call	NYMEX	10/30/2008	120,000	\$10.25	0.49	58,800.00	8/26/2009	\$0.00	\$0	(\$58,800)	\$186.00
Sep-09	Call (Sold)	NYMEX	10/30/2008	120,000	\$13.00	(0.20)	(24,000.00)	8/26/2009	\$0.00	\$0	\$24,000	\$186.00
Sep-09	FUTURES	NYMEX	8/26/2009	80,000	\$0.00	2.91	0.00	8/26/2009	\$0.00	(\$245,340)	(\$245,340)	\$186.00
Sep-09	FUTURES	NYMEX	8/26/2009	170,000	\$0.00	2.91	0.00	8/26/2009	\$0.00	(\$695,130)	(\$695,130)	\$527.00
Sep-09	FUTURES	NYMEX	8/26/2009	120,000	\$0.00	2.91	0.00	8/26/2009	\$0.00	(\$430,680)	(\$430,680)	\$372.00
Sep-09	FUTURES	NYMEX	8/26/2009	110,000	\$0.00	2.91	0.00	8/26/2009	\$0.00	(\$339,790)	(\$339,790)	\$341.00
Oct-09	Call	NYMEX	8/11/2008	90,000	\$10.50	0.95	85,050.00	9/25/2009	\$0.00	\$0	(\$85,050)	\$139.50
Oct-09	Put	NYMEX	8/11/2008	10,00								

Nov-09	Call	NYMEX	10/8/2008	230,000	\$8.65	1.01	232,300.00	10/27/2009	\$0.00	\$0	(\$232,300)	\$356.50
Nov-09	Put	NYMEX	10/8/2008	230,000	\$6.85	(0.50)	(115,000.00)	10/27/2009	\$0.00	\$0	\$115,000	\$356.50
Nov-09	Call (Sold)	NYMEX	10/8/2008	230,000	\$15.00	(0.20)	(46,000.00)	10/27/2009	\$0.00	\$0	\$46,000	\$356.50
Nov-09	Call	NYMEX	10/14/2008	230,000	\$9.85	0.70	161,000.00	10/27/2009	\$0.00	\$0	(\$161,000)	\$356.50
Nov-09	Call (Sold)	NYMEX	10/14/2008	230,000	\$13.25	(0.24)	(55,200.00)	10/27/2009	\$0.00	\$0	\$55,200	\$356.50
Nov-09	FUTURES	NYMEX	10/27/2009	150,000	\$0.00	4.56	0.00	10/27/2009	\$0.00	(\$396,300)	(\$396,300)	\$465.00
Nov-09	FUTURES	NYMEX	10/27/2009	150,000	\$0.00	4.56	0.00	10/27/2009	\$0.00	(\$396,300)	(\$396,300)	\$465.00
Nov-09	FUTURES	NYMEX	10/27/2009	230,000	\$0.00	4.56	0.00	10/27/2009	\$0.00	(\$527,160)	(\$527,160)	\$713.00
Dec-09	Call	NYMEX	9/11/2008	100,000	\$9.80	1.02	101,500.00	11/23/2009	\$0.00	\$0	\$101,500	\$155.00
Dec-09	Put	NYMEX	9/11/2008	100,000	\$6.60	(0.22)	(22,000.00)	11/23/2009	\$0.00	\$0	\$22,000	\$155.00
Dec-09	Call (Sold)	NYMEX	9/11/2008	100,000	\$15.00	(0.26)	(26,000.00)	11/23/2009	\$0.00	\$0	\$26,000	\$155.00
Dec-09	Call	NYMEX	9/19/2008	100,000	\$10.10	1.15	114,500.00	11/23/2009	\$0.00	\$0	(\$114,500)	\$155.00
Dec-09	Put	NYMEX	9/19/2008	100,000	\$7.00	(0.39)	(39,000.00)	11/23/2009	\$0.00	\$0	\$39,000	\$155.00
Dec-09	Call (Sold)	NYMEX	9/19/2008	100,000	\$14.00	(0.40)	(40,000.00)	11/23/2009	\$0.00	\$0	\$40,000	\$155.00
Dec-09	Call	NYMEX	10/14/2008	200,000	\$10.35	0.70	140,000.00	11/23/2009	\$0.00	\$0	(\$140,000)	\$310.00
Dec-09	Call (Sold)	NYMEX	10/14/2008	200,000	\$13.50	(0.24)	(47,000.00)	11/23/2009	\$0.00	\$0	\$47,000	\$310.00
Dec-09	Put	NYMEX	10/20/2008	290,000	\$9.00	1.07	310,300.00	11/23/2009	\$0.00	\$0	(\$310,300)	\$449.50
Dec-09	Put	NYMEX	10/20/2008	290,000	\$6.00	(0.30)	(87,000.00)	11/23/2009	\$0.00	\$0	\$87,000	\$449.50
Dec-09	Call (Sold)	NYMEX	10/20/2008	290,000	\$14.00	(0.30)	(87,000.00)	11/23/2009	\$0.00	\$0	\$87,000	\$449.50
Dec-09	Call	NYMEX	10/30/2008	300,000	\$11.20	0.59	177,000.00	11/23/2009	\$0.00	\$0	(\$177,000)	\$465.00
Dec-09	Call (Sold)	NYMEX	10/30/2008	300,000	\$14.00	(0.30)	(90,000.00)	11/23/2009	\$0.00	\$0	\$90,000	\$465.00
Dec-09	FUTURES	NYMEX	11/23/2009	100,000	\$0.00	4.47	0.00	11/23/2009	\$0.00	(\$212,700)	(\$212,700)	\$310.00
Dec-09	FUTURES	NYMEX	11/23/2009	100,000	\$0.00	4.47	0.00	11/23/2009	\$0.00	(\$252,700)	(\$252,700)	\$310.00
Dec-09	FUTURES	NYMEX	11/23/2009	290,000	\$0.00	4.47	0.00	11/23/2009	\$0.00	(\$442,830)	(\$442,830)	\$898.00
Jan-10	Call	NYMEX	9/18/2008	110,000	\$10.00	1.22	134,200.00	12/28/2009	\$0.00	\$0	(\$134,200)	\$170.50
Jan-10	Put	NYMEX	9/18/2008	110,000	\$7.00	(0.32)	(35,200.00)	12/28/2009	\$0.00	\$0	\$35,200	\$170.50
Jan-10	Call (Sold)	NYMEX	9/18/2008	110,000	\$15.00	(0.38)	(41,800.00)	12/28/2009	\$0.00	\$0	\$41,800	\$170.50
Jan-10	Put-Offset	NYMEX	12/28/2009	-110,000	\$6.00	0.04	4,400.00	12/28/2009	\$0.00	\$0	(\$4,400)	\$170.50
Jan-10	Put	NYMEX	10/8/2008	110,000	\$6.00	(0.20)	(22,000.00)	12/28/2009	\$0.00	\$0	\$22,000	\$170.50
Jan-10	Call	NYMEX	10/8/2008	110,000	\$9.80	0.99	108,350.00	12/28/2009	\$0.00	\$0	(\$108,350)	\$170.50
Jan-10	Call (Sold)	NYMEX	10/8/2008	110,000	\$15.00	(0.26)	(28,600.00)	12/28/2009	\$0.00	\$0	\$28,600	\$170.50
Jan-10	Call	NYMEX	10/20/2008	220,000	\$10.40	0.78	171,600.00	12/28/2009	\$0.00	\$0	(\$171,600)	\$341.00
Jan-10	Call (Sold)	NYMEX	10/20/2008	220,000	\$14.00	(0.30)	(66,000.00)	12/28/2009	\$0.00	\$0	\$66,000	\$341.00
Jan-10	Call	NYMEX	10/30/2008	320,000	\$11.30	0.65	206,400.00	12/28/2009	\$0.00	\$0	(\$206,400)	\$496.00
Jan-10	Call (Sold)	NYMEX	10/30/2008	320,000	\$14.00	(0.34)	(108,800.00)	12/28/2009	\$0.00	\$0	\$108,800	\$496.00
Jan-10	Call	NYMEX	1/27/2009	110,000	\$7.45	0.87	95,150.00	12/28/2009	\$0.00	\$0	(\$95,150)	\$170.50
Jan-10	Put	BP	1/27/2009	110,000	\$4.50	(0.23)	(25,025.00)	12/28/2009	\$0.00	\$0	\$25,025	\$0.00
Jan-10	Call (Sold)	NYMEX	1/27/2009	110,000	\$11.50	(0.26)	(27,500.00)	12/28/2009	\$0.00	\$0	\$27,500	\$170.50
Jan-10	Call	NYMEX	7/17/2009	100,000	\$9.00	0.13	13,000.00	12/28/2009	\$0.00	\$0	(\$13,000)	\$155.00
Jan-10	Put	BP	7/17/2009	100,000	\$4.00	(0.13)	(13,250.00)	12/28/2009	\$0.00	\$0	\$13,250	\$0.00
Feb-10	FUTURES	NYMEX	12/28/2009	110,000	\$0.00	5.99	0.00	12/28/2009	\$5.81	(\$111,100)	(\$111,100)	\$341.00
Feb-10	Call	NYMEX	9/18/2008	90,000	\$10.00	1.25	112,050.00	1/26/2010	\$0.00	\$0	(\$112,050)	\$139.50
Feb-10	Put	NYMEX	9/18/2008	90,000	\$7.00	(0.35)	(31,500.00)	1/26/2010	\$0.00	\$0	\$31,500	\$139.50
Feb-10	Call (Sold)	NYMEX	9/18/2008	90,000	\$15.50	(0.38)	(34,200.00)	1/26/2010	\$0.00	\$0	\$34,200	\$139.50
Feb-10	Call	NYMEX	10/8/2008	80,000	\$9.80	0.99	78,800.00	1/26/2010	\$0.00	\$0	(\$78,800)	\$124.00
Feb-10	Put	NYMEX	10/8/2008	80,000	\$6.00	(0.20)	(16,000.00)	1/26/2010	\$0.00	\$0	\$16,000	\$124.00
Feb-10	Call (Sold)	NYMEX	10/8/2008	80,000	\$15.00	(0.26)	(20,800.00)	1/26/2010	\$0.00	\$0	\$20,800	\$124.00
Feb-10	Call	NYMEX	10/20/2008	170,000	\$9.45	1.09	184,450.00	1/26/2010	\$0.00	\$0	(\$184,450)	\$263.50
Feb-10	Put	NYMEX	10/20/2008	170,000	\$6.00	(0.30)	(51,000.00)	1/26/2010	\$0.00	\$0	\$51,000	\$263.50
Feb-10	Call (Sold)	NYMEX	10/20/2008	170,000	\$15.20	(0.30)	(51,000.00)	1/26/2010	\$0.00	\$0	\$51,000	\$263.50
Feb-10	Call	NYMEX	10/30/2008	260,000	\$11.50	0.63	163,800.00	1/26/2010	\$0.00	\$0	(\$163,800)	\$403.00
Feb-10	Call	NYMEX	2/18/2009	80,000	\$7.35	0.62	49,600.00	1/26/2010	\$0.00	\$0	(\$49,600)	\$124.00
Feb-10	Put	BP	2/18/2009	80,000	\$4.50	(0.26)	(20,400.00)	1/27/2010	\$0.00	\$0	\$20,400	\$0.00
Feb-10	Call (Sold)	NYMEX	2/18/2009	80,000	\$11.40	(0.12)	(9,600.00)	1/26/2010	\$0.00	\$0	\$9,600	\$124.00
Feb-10	Put	BP	7/17/2009	80,000	\$9.10	0.14	11,200.00	1/26/2010	\$0.00	\$0	(\$11,200)	\$124.00
Feb-10	Put	BP	7/17/2009	80,000	\$4.00	(0.14)	(11,400.00)	1/27/2010	\$0.00	\$0	\$11,400	\$0.00
Feb-10	FUTURES	NYMEX	1/26/2010	90,000	\$0.00	5.49	0.00	1/26/2010	\$5.27	(\$136,350)	(\$136,350)	\$279.00
Feb-10	FUTURES	NYMEX	1/26/2010	80,000	\$0.00	5.49	0.00	1/26/2010	\$5.27	(\$41,200)	(\$41,200)	\$248.00
Feb-10	FUTURES	NYMEX	1/26/2010	170,000	\$0.00	5.49	0.00	1/26/2010	\$5.27	(\$87,550)	(\$87,550)	\$527.00
SUMMARY:				20,290,000			3,102,765			-11,238,310	-14,341,075	\$37,835.50



Piedmont Natural Gas  
Reconciliation of ADM statement to SC Hedging Activity and Recon  
January-10

	15	A
	<u>12</u>	A
	27	Σ of A's
	15.50	Commission and Fees rate
(2)	<u>418.50</u>	Total Commission and Fees (Expenditures)

	39,232.50	B
	<u>31,866.00</u>	B
	71,098.50	Σ of B's
(2)	<u>418.50</u>	Less: Fees (Expenditures)
(1)	<u>70,680.00</u>	Option Premium

Activity in Account			
	Debits	Credits	
		513,041.00	c
D	606,655.00		
		481,282.00	c
D	620,614.00		
		54.73	c
		299,755.00	c
		54,634.27	c
		543,151.00	c
D	246,673.00		
D	294,986.00		
		233,203.00	c
D	215,962.00		
		293,148.00	c
		116,400.00	c
D	541,732.00		
D	266,154.00		
		143,958.00	c
		278,907.00	c
D	39,232.50		
		403,976.00	c
D	31,866.00		
		167,049.50	c
Σ of D's	<u>2,863,874.50</u>	<u>3,528,559.50</u>	Σ of C's
		3,528,559.50	Σ of C's
		<u>(2,863,874.50)</u>	Σ of D's
		664,685.00	P&L and Cash Activity per ADM statement
		(513,041.00)	Reverse ADM accrued 12/09
		27,169.00	ADM accrual in 1/10
(3)		<u>178,813.00</u>	P&L and Cash Activity

	34	E
	<u>34</u>	E
	68	Σ of E's
	15.50	Commission and Fees rate
(5)	<u>1,054.00</u>	Total Fees (Receipts)

(4)	265,100.00	Proceeds from positions (Receipts)
(5)	<u>1,054.00</u>	Total Fees (Receipts)
	<u>266,154.00</u>	Futures P&L per ADM statement

(6)	(54.73)	Interest from ADM
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# ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building  
141 W. Jackson Blvd. • Suite 1600A  
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

STATEMENT DATE: JAN 29, 2010  
ACCOUNT NUMBER: 121 X2068  
SALESMAN NUMBER: 121 X121  
INTRODUCED BY: RBC-WEALTH-MANAGEMENT  
(704) 264-2767

PIEDMONT NATURAL GAS CO  
SOUTH CAROLINA ACCOUNT  
ATTN ROB THORNTON  
PO BOX 33068  
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES  
REGARDING YOUR STATEMENT THAT YOU  
ARE UNABLE TO RESOLVE WITH YOUR BROKER,  
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT  
1/800/654-0461 or 312/242-7200.

* * * * * YOUR ACTIVITY THIS MONTH * * * * *										
DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT		
1/04/0			WIRE TRANSFER REC		WIREREC	US		513,041.00		
			WIRE TRANSFER RECEIVED							
1/05/0			WTRF OUT		CASH	US	606,655.00			
1/06/0			WIRE TRANSFER REC		WIREREC	US		481,282.00		
			WIRE TRANSFER RECEIVED							
1/07/0			WTRF OUT		CASH	US	620,614.00			
1/08/0			12/09 INTEREST		CR INT	US		54.73		
			CREDIT INTEREST							
1/08/0			WIRE TRANSFER REC		WIREREC	US		299,755.00		
			WIRE TRANSFER RECEIVED							
1/11/0			WIRE TRANSFER REC		WIREREC	US		54,634.27		
			WIRE TRANSFER RECEIVED							
1/12/0			WIRE TRANSFER REC		WIREREC	US		543,151.00		
			WIRE TRANSFER RECEIVED							
1/13/0			WIRE TRANSFER DISB		WIRESNT	US	246,673.00			
			WIRE TRANSFER DISBURSED							
1/14/0			WTRF OUT		CASH	US	294,986.00			
1/15/0			WIRE TRANSFER RECD		WIREREC	US		233,203.00		
			WIRE TRANSFER RECEIVED							
1/19/0			WTRF OUT		CASH	US	215,962.00			
1/20/0			WIRE TRANSFER REC		WIREREC	US		293,148.00		
			WIRE TRANSFER RECEIVED							
1/21/0			WIRE TRANSFER REC		WIREREC	US		116,400.00		
			WIRE TRANSFER RECEIVED							
1/25/0			WTRF OUT		CASH	US	541,732.00			
1/26/0	34	34	FEB 10 NATURAL GAS	C	P&S	US	266,154.00			
1/26/0		25	PUT FEB 10 NATURAL GAS	6000 C	EXER/ASSN	US		.00		
1/26/0		9	PUT FEB 10 NATURAL GAS	7000 C	EXER/ASSN	US		.00		
1/26/0			WIRE TRANSFER REC		WIREREC	US		143,958.00		
			WIRE TRANSFER RECEIVED							
1/27/0	8		CALL FEB 10 NATURAL GAS	7350 C	EXPIRE	US		.00		
1/27/0	8		CALL FEB 10 NATURAL GAS	9100 C	EXPIRE	US		.00		
1/27/0	17		CALL FEB 10 NATURAL GAS	9450 C	EXPIRE	US		.00		
1/27/0	8		CALL FEB 10 NATURAL GAS	9800 C	EXPIRE	US		.00		
1/27/0	9		CALL FEB 10 NATURAL GAS	10000 C	EXPIRE	US		.00		
1/27/0		8	CALL FEB 10 NATURAL GAS	11400 C	EXPIRE	US		.00		
1/27/0	26		CALL FEB 10 NATURAL GAS	11500 C	EXPIRE	US		.00		

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# ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building  
141 W. Jackson Blvd. • Suite 1600A  
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 2

STATEMENT DATE: JAN 29, 2010  
ACCOUNT NUMBER: 121 X2068  
SALESMAN NUMBER: 121 X121  
INTRODUCED BY: RBC-WEALTH-MANAGEMENT  
(704)264-2767

PIEDMONT NATURAL GAS CO  
SOUTH CAROLINA ACCOUNT  
ATTN ROB THORNTON  
PO BOX 33068  
CHARLOTTE NC 28233-3060

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ARE UNABLE TO RESOLVE WITH YOUR BROKER,  
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT  
1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
1/27/0		26	CALL FEB 10 NATURAL GAS	14000	C	EXPIRE US		.00
1/27/0		8	CALL FEB 10 NATURAL GAS	15000	C	EXPIRE US		.00
1/27/0		17	CALL FEB 10 NATURAL GAS	15200	C	EXPIRE US		.00
1/27/0		9	CALL FEB 10 NATURAL GAS	15500	C	EXPIRE US		.00
1/27/0			WIRE TRANSFER REC			WIREREC US		278,907.00
1/28/0	15		WIRE TRANSFER RECEIVED					
1/28/0			CALL JAN 11 NYM NAT GAS E 9200	C	NET PREM	US	39,232.50	
1/28/0			WIRE TRANSFER REC			WIREREC US		403,976.00
1/29/0	12		WIRE TRANSFER RECEIVED					
1/29/0			CALL FEB 11 NYM NAT GAS E 9350	C	NET PREM	US	31,866.00	
1/29/0			WIRE TRANSFER REC			WIREREC US		167,049.50
1/29/0			WIRE TRANSFER RECEIVED					
***** POSITIONS IN YOUR ACCOUNT *****								
1/28/0	15		CALL JAN 11 NYM NAT GAS E 9200	C	.2600	US		36,540.00
	15*		OPTION MARKET VALUE		.2436			36,540.00*
			EXPIRE 12/28/10					
			AVERAGE LONG:		.260			
			LAST TRADE DATE:		12/27/10			
1/29/0	12		CALL FEB 11 NYM NAT GAS E 9350	C	.2640	US		31,104.00
	12*		OPTION MARKET VALUE		.2592			31,104.00*
			EXPIRE 1/26/11					
			AVERAGE LONG:		.264			
			LAST TRADE DATE:		1/26/11			
10/20/8		18	PUT SEP 10 NATURAL GAS	5600	C	.300	US	147,960.00
		18*	OPTION MARKET VALUE		.822			147,960.00*
			31,500.00- SIM EXPIRE 8/26/10					
			AVERAGE SHORT:		.300			
			LAST TRADE DATE:		8/26/10			
10/22/8		17	PUT AUG 10 NATURAL GAS	6000	C	.300	US	174,250.00
		17*	OPTION MARKET VALUE		1.025			174,250.00*
			103,700.00- SIM EXPIRE 7/27/10					
			AVERAGE SHORT:		.300			
			LAST TRADE DATE:		7/27/10			
10/07/8		18	PUT OCT 10 NATURAL GAS	6000	C	.200	US	198,360.00
		18*	OPTION MARKET VALUE		1.102			198,360.00*
			83,700.00- SIM EXPIRE 9/27/10					
			AVERAGE SHORT:		.200			
			LAST TRADE DATE:		9/27/10			
9/05/8		7	PUT MAR 10 NATURAL GAS	6500	C	.180	US	96,460.00
10/21/8		20	PUT MAR 10 NATURAL GAS	6500	C	.500	US	275,600.00
		27*	OPTION MARKET VALUE		1.378			372,060.00*
			369,630.00- SIM EXPIRE 2/23/10					
			AVERAGE SHORT:		.417			
			LAST TRADE DATE:		2/23/10			

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# ADM INVESTOR SERVICES, INC.

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MONTHLY COMMODITY STATEMENT

PAGE 3

STATEMENT DATE: JAN 29, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT  
(704) 264-2767

PIEDMONT NATURAL GAS CO  
SOUTH CAROLINA ACCOUNT  
ATTN ROB THORNTON  
PO BOX 33068  
CHARLOTTE NC 28233-3060

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PLEASE CONTACT ADMIS CUSTOMER SERVICE AT  
1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
9/04/8		6 PUT	MAY 10 NATURAL GAS 6500	C	.150	US	85,440.00	
9/05/8		6 PUT	MAY 10 NATURAL GAS 6500	C	.150	US	85,440.00	
		12*	OPTION MARKET VALUE		1.424		170,880.00*	
			159,480.00- SIM EXPIRE 4/27/10					
			AVERAGE SHORT: .150					
			LAST TRADE DATE: 4/27/10					
9/04/8		7 PUT	JUN 10 NATURAL GAS 6500	C	.150	US	97,650.00	
9/05/8		6 PUT	JUN 10 NATURAL GAS 6500	C	.150	US	83,700.00	
		13*	OPTION MARKET VALUE		1.395		181,350.00*	
			163,540.00- SIM EXPIRE 5/25/10					
			AVERAGE SHORT: .150					
			LAST TRADE DATE: 5/25/10					
9/04/8		5 PUT	JUL 10 NATURAL GAS 6500	C	.150	US	69,150.00	
9/05/8		6 PUT	JUL 10 NATURAL GAS 6500	C	.150	US	82,980.00	
		11*	OPTION MARKET VALUE		1.383		152,130.00*	
			129,580.00- SIM EXPIRE 6/25/10					
			AVERAGE SHORT: .150					
			LAST TRADE DATE: 6/25/10					
9/04/8		6 PUT	AUG 10 NATURAL GAS 6500	C	.150	US	83,640.00	
9/05/8		5 PUT	AUG 10 NATURAL GAS 6500	C	.150	US	69,700.00	
		11*	OPTION MARKET VALUE		1.394		153,340.00*	
			122,100.00- SIM EXPIRE 7/27/10					
			AVERAGE SHORT: .150					
			LAST TRADE DATE: 7/27/10					
9/29/8		17 PUT	OCT 10 NATURAL GAS 6500	C	.300	US	246,670.00	
		17*	OPTION MARKET VALUE		1.451		246,670.00*	
			164,050.00- SIM EXPIRE 9/27/10					
			AVERAGE SHORT: .300					
			LAST TRADE DATE: 9/27/10					
7/28/8		6 PUT	MAY 10 NATURAL GAS 6800	C	.340	US	101,520.00	
		6*	OPTION MARKET VALUE		1.692		101,520.00*	
			97,740.00- SIM EXPIRE 4/27/10					
			AVERAGE SHORT: .340					
			LAST TRADE DATE: 4/27/10					
7/28/8		7 PUT	JUN 10 NATURAL GAS 6800	C	.340	US	115,920.00	
		7*	OPTION MARKET VALUE		1.656		115,920.00*	
			109,060.00- SIM EXPIRE 5/25/10					
			AVERAGE SHORT: .340					
			LAST TRADE DATE: 5/25/10					
9/18/8		6 PUT	MAR 10 NATURAL GAS 7000	C	.330	US	112,260.00	
		6*	OPTION MARKET VALUE		1.871		112,260.00*	
			112,140.00- SIM EXPIRE 2/23/10					
			AVERAGE SHORT: .330					
			LAST TRADE DATE: 2/23/10					

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MONTHLY COMMODITY STATEMENT

PAGE 4

STATEMENT DATE: JAN 29, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

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DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
8/01/8		6 PUT	APR 10 NATURAL GAS	7000	C	.270	US 114,240.00	
8/11/8		6 PUT	APR 10 NATURAL GAS	7000	C	.320	US 114,240.00	
9/05/8		12 PUT	APR 10 NATURAL GAS	7000	C	.300	US 228,480.00	
		24*	OPTION MARKET VALUE			1.904	456,960.00*	
			451,200.00- SIM EXPIRE 3/26/10					
			AVERAGE SHORT: .297					
			LAST TRADE DATE: 3/26/10					
8/11/8		6 PUT	MAY 10 NATURAL GAS	7000	C	.300	US 112,620.00	
		6*	OPTION MARKET VALUE			1.877	112,620.00*	
			109,740.00- SIM EXPIRE 4/27/10					
			AVERAGE SHORT: .300					
			LAST TRADE DATE: 4/27/10					
8/11/8		6 PUT	JUN 10 NATURAL GAS	7000	C	.300	US 110,160.00	
		6*	OPTION MARKET VALUE			1.836	110,160.00*	
			105,480.00- SIM EXPIRE 5/25/10					
			AVERAGE SHORT: .300					
			LAST TRADE DATE: 5/25/10					
8/01/8		5 PUT	JUL 10 NATURAL GAS	7000	C	.270	US 90,250.00	
8/11/8		6 PUT	JUL 10 NATURAL GAS	7000	C	.330	US 108,300.00	
		11*	OPTION MARKET VALUE			1.805	198,550.00*	
			184,580.00- SIM EXPIRE 6/25/10					
			AVERAGE SHORT: .302					
			LAST TRADE DATE: 6/25/10					
8/01/8		6 PUT	AUG 10 NATURAL GAS	7000	C	.280	US 108,000.00	
8/20/8		5 PUT	AUG 10 NATURAL GAS	7000	C	.350	US 90,000.00	
		11*	OPTION MARKET VALUE			1.800	198,000.00*	
			177,100.00- SIM EXPIRE 7/27/10					
			AVERAGE SHORT: .311					
			LAST TRADE DATE: 7/27/10					
8/29/8		12 PUT	SEP 10 NATURAL GAS	7000	C	.400	US 219,960.00	
		12*	OPTION MARKET VALUE			1.833	219,960.00*	
			189,000.00- SIM EXPIRE 8/26/10					
			AVERAGE SHORT: .400					
			LAST TRADE DATE: 8/26/10					
10/21/8	20		CALL MAR 10 NATURAL GAS	8400	C	1.270	US	200.00
	20*		OPTION MARKET VALUE			.001		200.00*
			EXPIRE 2/23/10					
			AVERAGE LONG: 1.270					
			LAST TRADE DATE: 2/23/10					
10/20/8	18		CALL SEP 10 NATURAL GAS	8500	C	.965	US	16,560.00
	18*		OPTION MARKET VALUE			.092		16,560.00*
			EXPIRE 8/26/10					
			AVERAGE LONG: .965					
			LAST TRADE DATE: 8/26/10					

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MONTHLY COMMODITY STATEMENT

PAGE 5

STATEMENT DATE: JAN 29, 2010  
ACCOUNT NUMBER: 121 X2068  
SALESMAN NUMBER: 121 X121  
INTRODUCED BY: RBC-WEALTH-MANAGEMENT  
(704) 264-2767

PIEDMONT NATURAL GAS CO  
SOUTH CAROLINA ACCOUNT  
ATTN ROB THORNTON  
PO BOX 33068  
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES  
REGARDING YOUR STATEMENT THAT YOU  
ARE UNABLE TO RESOLVE WITH YOUR BROKER,  
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT  
1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
9/05/8	12		CALL APR 10 NATURAL GAS	8600	C	.900	US	240.00
	12*		OPTION MARKET VALUE			.002		240.00*
			EXPIRE 3/26/10					
			AVERAGE LONG:			.900		
			LAST TRADE DATE: 3/26/10					
11/04/9	2		CALL NOV 10 NATURAL GAS	8850	C	.330	US	3,160.00
	2*		OPTION MARKET VALUE			.158		3,160.00*
			EXPIRE 10/26/10					
			AVERAGE LONG:			.330		
			LAST TRADE DATE: 10/26/10					
10/22/8	17		CALL AUG 10 NATURAL GAS	8900	C	.770	US	6,800.00
	17*		OPTION MARKET VALUE			.040		6,800.00*
			EXPIRE 7/27/10					
			AVERAGE LONG:			.770		
			LAST TRADE DATE: 7/27/10					
9/29/8	17		CALL OCT 10 NATURAL GAS	9000	C	1.040	US	21,590.00
	17*		OPTION MARKET VALUE			.127		21,590.00*
			EXPIRE 9/27/10					
			AVERAGE LONG:			1.040		
			LAST TRADE DATE: 9/27/10					
12/01/9	28		CALL DEC 10 NATURAL GAS	9000	C	.360	US	56,280.00
	28*		OPTION MARKET VALUE			.201		56,280.00*
			EXPIRE 11/23/10					
			AVERAGE LONG:			.360		
			LAST TRADE DATE: 11/23/10					
7/28/8	6		CALL MAY 10 NATURAL GAS	9100	C	1.009	US	240.00
	6*		OPTION MARKET VALUE			.004		240.00*
			EXPIRE 4/27/10					
			AVERAGE LONG:			1.009		
			LAST TRADE DATE: 4/27/10					
8/20/8	5		CALL AUG 10 NATURAL GAS	9100	C	1.070	US	1,650.00
	5*		OPTION MARKET VALUE			.033		1,650.00*
			EXPIRE 7/27/10					
			AVERAGE LONG:			1.070		
			LAST TRADE DATE: 7/27/10					
9/04/8	6		CALL MAY 10 NATURAL GAS	9150	C	.660	US	240.00
9/05/8	6		CALL MAY 10 NATURAL GAS	9150	C	.660	US	240.00
	12*		OPTION MARKET VALUE			.004		480.00*
			EXPIRE 4/27/10					
			AVERAGE LONG:			.660		
			LAST TRADE DATE: 4/27/10					

ADM INVESTOR SERVICES, INC. a wholly owned subsidiary of the Archer Daniels Midland Company.

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RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

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# ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building  
141 W. Jackson Blvd. • Suite 1600A  
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 6

STATEMENT DATE: JAN 29, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT  
(704) 264-2767

PIEDMONT NATURAL GAS CO  
SOUTH CAROLINA ACCOUNT  
ATTN ROB THORNTON  
PO BOX 33068  
CHARLOTTE NC 28233-3060

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DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
10/14/8	19		CALL MAY 10 NATURAL GAS	9250	C	.530	US	570.00
	19*		OPTION MARKET VALUE			.003		570.00*
			EXPIRE 4/27/10					
			AVERAGE LONG:			.530		
			LAST TRADE DATE:			4/27/10		
7/28/8	7		CALL JUN 10 NATURAL GAS	9250	C	1.009	US	560.00
	7*		OPTION MARKET VALUE			.008		560.00*
			EXPIRE 5/25/10					
			AVERAGE LONG:			1.009		
			LAST TRADE DATE:			5/25/10		
8/29/8	12		CALL SEP 10 NATURAL GAS	9300	C	1.115	US	6,360.00
	12*		OPTION MARKET VALUE			.053		6,360.00*
			EXPIRE 8/26/10					
			AVERAGE LONG:			1.115		
			LAST TRADE DATE:			8/26/10		
8/11/8	6		CALL MAY 10 NATURAL GAS	9350	C	.820	US	180.00
	6*		OPTION MARKET VALUE			.003		180.00*
			EXPIRE 4/27/10					
			AVERAGE LONG:			.820		
			LAST TRADE DATE:			4/27/10		
10/14/8	20		CALL JUN 10 NATURAL GAS	9350	C	.530	US	1,400.00
	20*		OPTION MARKET VALUE			.007		1,400.00*
			EXPIRE 5/25/10					
			AVERAGE LONG:			.530		
			LAST TRADE DATE:			5/25/10		
8/11/8	6		CALL JUN 10 NATURAL GAS	9400	C	.825	US	420.00
9/05/8	6		CALL JUN 10 NATURAL GAS	9400	C	.660	US	420.00
	12*		OPTION MARKET VALUE			.007		840.00*
			EXPIRE 5/25/10					
			AVERAGE LONG:			.742		
			LAST TRADE DATE:			5/25/10		
10/14/8	16		CALL JUL 10 NATURAL GAS	9400	C	.565	US	1,760.00
	16*		OPTION MARKET VALUE			.011		1,760.00*
			EXPIRE 6/25/10					
			AVERAGE LONG:			.565		
			LAST TRADE DATE:			6/25/10		
10/30/8	18		CALL APR 10 NATURAL GAS	9500	C	.520	US	180.00
	18*		OPTION MARKET VALUE			.001		180.00*
			EXPIRE 3/26/10					
			AVERAGE LONG:			.520		
			LAST TRADE DATE:			3/26/10		

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MONTHLY COMMODITY STATEMENT

PAGE 7

STATEMENT DATE: JAN 29, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT  
(704) 264-2767

PIEDMONT NATURAL GAS CO  
SOUTH CAROLINA ACCOUNT  
ATTN ROB THORNTON  
PO BOX 33068  
CHARLOTTE NC 28233-3060

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DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
9/04/8	7		CALL JUN 10 NATURAL GAS	9500	C	.660	US	490.00
	7*		OPTION MARKET VALUE			.007		490.00*
			EXPIRE 5/25/10					
			AVERAGE LONG:			.660		
			LAST TRADE DATE:			5/25/10		
9/04/8	5		CALL JUL 10 NATURAL GAS	9500	C	.660	US	500.00
9/05/8	6		CALL JUL 10 NATURAL GAS	9500	C	.655	US	600.00
	11*		OPTION MARKET VALUE			.010		1,100.00*
			EXPIRE 6/25/10					
			AVERAGE LONG:			.657		
			LAST TRADE DATE:			6/25/10		
8/11/8	6		CALL APR 10 NATURAL GAS	9550	C	.845	US	60.00
	6*		OPTION MARKET VALUE			.001		60.00*
			EXPIRE 3/26/10					
			AVERAGE LONG:			.845		
			LAST TRADE DATE:			3/26/10		
8/11/8	6		CALL JUL 10 NATURAL GAS	9650	C	.855	US	540.00
	6*		OPTION MARKET VALUE			.009		540.00*
			EXPIRE 6/25/10					
			AVERAGE LONG:			.855		
			LAST TRADE DATE:			6/25/10		
8/01/8	5		CALL JUL 10 NATURAL GAS	9800	C	.990	US	400.00
	5*		OPTION MARKET VALUE			.008		400.00*
			EXPIRE 6/25/10					
			AVERAGE LONG:			.990		
			LAST TRADE DATE:			6/25/10		
8/01/8	6		CALL AUG 10 NATURAL GAS	9900	C	1.081	US	1,020.00
	6*		OPTION MARKET VALUE			.017		1,020.00*
			EXPIRE 7/27/10					
			AVERAGE LONG:			1.081		
			LAST TRADE DATE:			7/27/10		
9/05/8	5		CALL AUG 10 NATURAL GAS	9950	C	.650	US	800.00
	5*		OPTION MARKET VALUE			.016		800.00*
			EXPIRE 7/27/10					
			AVERAGE LONG:			.650		
			LAST TRADE DATE:			7/27/10		
10/30/8	20		CALL JUN 10 NATURAL GAS	10000	C	.470	US	1,000.00
	20*		OPTION MARKET VALUE			.005		1,000.00*
			EXPIRE 5/25/10					
			AVERAGE LONG:			.470		
			LAST TRADE DATE:			5/25/10		

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MONTHLY COMMODITY STATEMENT

PAGE 8

STATEMENT DATE: JAN 29, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT  
(704) 264-2767

PIEDMONT NATURAL GAS CO  
SOUTH CAROLINA ACCOUNT  
ATTN ROB THORNTON  
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DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
9/04/8	6		CALL AUG 10 NATURAL GAS 10000	C	.660	US		960.00
	6*		OPTION MARKET VALUE		.016			960.00*
			EXPIRE 7/27/10					
			AVERAGE LONG: .660					
			LAST TRADE DATE: 7/27/10					
10/07/8	18		CALL OCT 10 NATURAL GAS 10000	C	.700	US		13,680.00
	18*		OPTION MARKET VALUE		.076			13,680.00*
			EXPIRE 9/27/10					
			AVERAGE LONG: .700					
			LAST TRADE DATE: 9/27/10					
8/01/8	6		CALL APR 10 NATURAL GAS 10250	C	.847	US		60.00
	6*		OPTION MARKET VALUE		.001			60.00*
			EXPIRE 3/26/10					
			AVERAGE LONG: .847					
			LAST TRADE DATE: 3/26/10					
10/30/8	18		CALL MAY 10 NATURAL GAS 10250	C	.410	US		360.00
	18*		OPTION MARKET VALUE		.002			360.00*
			EXPIRE 4/27/10					
			AVERAGE LONG: .410					
			LAST TRADE DATE: 4/27/10					
9/18/8	6		CALL MAR 10 NATURAL GAS 10350	C	1.080	US		60.00
	6*		OPTION MARKET VALUE		.001			60.00*
			EXPIRE 2/23/10					
			AVERAGE LONG: 1.080					
			LAST TRADE DATE: 2/23/10					
9/05/8	7		CALL MAR 10 NATURAL GAS 10500	C	1.040	US		70.00
	7*		OPTION MARKET VALUE		.001			70.00*
			EXPIRE 2/23/10					
			AVERAGE LONG: 1.040					
			LAST TRADE DATE: 2/23/10					
10/14/8	13		CALL MAR 10 NATURAL GAS 10600	C	.755	US		130.00
	13*		OPTION MARKET VALUE		.001			130.00*
			EXPIRE 2/23/10					
			AVERAGE LONG: .755					
			LAST TRADE DATE: 2/23/10					
10/14/8	19		CALL APR 10 NATURAL GAS 10850	C	.300	US		190.00
	19*		OPTION MARKET VALUE		.001			190.00*
			EXPIRE 3/26/10					
			AVERAGE LONG: .300					
			LAST TRADE DATE: 3/26/10					

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MONTHLY COMMODITY STATEMENT

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DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
10/20/8	26		CALL OCT 10 NATURAL GAS	11500	C	.510	US	9,360.00
	26*		OPTION MARKET VALUE			.036		9,360.00*
			EXPIRE 9/27/10					
			AVERAGE LONG:			.510		
			LAST TRADE DATE:			9/27/10		
10/30/8	20		CALL MAR 10 NATURAL GAS	11700	C	.575	US	200.00
	20*		OPTION MARKET VALUE			.001		200.00*
			EXPIRE 2/23/10					
			AVERAGE LONG:			.575		
			LAST TRADE DATE:			2/23/10		
10/30/8	18		CALL APR 10 NATURAL GAS	12000	C	.230	US	180.00
	18*		OPTION MARKET VALUE			.001		180.00*
			EXPIRE 3/26/10					
			AVERAGE SHORT:			.230		
			LAST TRADE DATE:			3/26/10		
11/03/8	30		CALL NOV 10 NATURAL GAS	12250	C	.480	US	7,800.00
	30*		OPTION MARKET VALUE			.026		7,800.00*
			EXPIRE 10/26/10					
			AVERAGE LONG:			.480		
			LAST TRADE DATE:			10/26/10		
9/05/8	11		CALL SEP 10 NATURAL GAS	12800	C	.340	US	440.00
	11*		OPTION MARKET VALUE			.004		440.00*
			EXPIRE 8/26/10					
			AVERAGE LONG:			.340		
			LAST TRADE DATE:			8/26/10		
10/14/8	20		CALL JUN 10 NATURAL GAS	13000	C	.080	US	200.00
10/30/8	20		CALL JUN 10 NATURAL GAS	13000	C	.180	US	200.00
	40*		OPTION MARKET VALUE			.001		400.00*
			EXPIRE 5/25/10					
			AVERAGE SHORT:			.130		
			LAST TRADE DATE:			5/25/10		
10/14/8	16		CALL JUL 10 NATURAL GAS	13000	C	.100	US	160.00
	16*		OPTION MARKET VALUE			.001		160.00*
			EXPIRE 6/25/10					
			AVERAGE SHORT:			.100		
			LAST TRADE DATE:			6/25/10		
10/14/8	19		CALL MAY 10 NATURAL GAS	13250	C	.080	US	190.00
10/30/8	18		CALL MAY 10 NATURAL GAS	13250	C	.140	US	180.00
	37*		OPTION MARKET VALUE			.001		370.00*
			EXPIRE 4/27/10					
			AVERAGE SHORT:			.109		
			LAST TRADE DATE:			4/27/10		

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10/20/8		18	CALL SEP 10 NATURAL GAS	13950	C	.200	US	360.00
		18*	OPTION MARKET VALUE			.002		360.00*
			EXPIRE 8/26/10					
			AVERAGE SHORT:			.200		
			LAST TRADE DATE:			8/26/10		
10/14/8		13	CALL MAR 10 NATURAL GAS	14000	C	.280	US	130.00
10/21/8		20	CALL MAR 10 NATURAL GAS	14000	C	.300	US	200.00
		33*	OPTION MARKET VALUE			.001		330.00*
			EXPIRE 2/23/10					
			AVERAGE SHORT:			.292		
			LAST TRADE DATE:			2/23/10		
9/05/8		12	CALL APR 10 NATURAL GAS	14000	C	.100	US	120.00
		12*	OPTION MARKET VALUE			.001		120.00*
			EXPIRE 3/26/10					
			AVERAGE SHORT:			.100		
			LAST TRADE DATE:			3/26/10		
10/22/8		17	CALL AUG 10 NATURAL GAS	14000	C	.170	US	170.00
		17*	OPTION MARKET VALUE			.001		170.00*
			EXPIRE 7/27/10					
			AVERAGE SHORT:			.170		
			LAST TRADE DATE:			7/27/10		
8/20/8		5	CALL AUG 10 NATURAL GAS	14800	C	.200	US	50.00
		5*	OPTION MARKET VALUE			.001		50.00*
			EXPIRE 7/27/10					
			AVERAGE SHORT:			.200		
			LAST TRADE DATE:			7/27/10		
10/30/8		20	CALL MAR 10 NATURAL GAS	15000	C	.280	US	200.00
		20*	OPTION MARKET VALUE			.001		200.00*
			EXPIRE 2/23/10					
			AVERAGE SHORT:			.280		
			LAST TRADE DATE:			2/23/10		
8/01/8		6	CALL APR 10 NATURAL GAS	15000	C	.210	US	60.00
		6*	OPTION MARKET VALUE			.001		60.00*
			EXPIRE 3/26/10					
			AVERAGE SHORT:			.210		
			LAST TRADE DATE:			3/26/10		
8/01/8		5	CALL JUL 10 NATURAL GAS	15000	C	.200	US	50.00
		5*	OPTION MARKET VALUE			.001		50.00*
			EXPIRE 6/25/10					
			AVERAGE SHORT:			.200		
			LAST TRADE DATE:			6/25/10		

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DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
8/01/8		6	CALL AUG 10 NATURAL GAS 15000	C	.250	US	60.00	
		6*	OPTION MARKET VALUE		.001		60.00*	
			EXPIRE 7/27/10					
			AVERAGE SHORT: .250					
			LAST TRADE DATE: 7/27/10					
9/29/8		17	CALL OCT 10 NATURAL GAS 15000	C	.230	US	1,190.00	
10/20/8		26	CALL OCT 10 NATURAL GAS 15000	C	.200	US	1,820.00	
		43*	OPTION MARKET VALUE		.007		3,010.00*	
			EXPIRE 9/27/10					
			AVERAGE SHORT: .211					
			LAST TRADE DATE: 9/27/10					
9/05/8		7	CALL MAR 10 NATURAL GAS 15500	C	.310	US	70.00	
9/18/8		6	CALL MAR 10 NATURAL GAS 15500	C	.400	US	60.00	
		13*	OPTION MARKET VALUE		.001		130.00*	
			EXPIRE 2/23/10					
			AVERAGE SHORT: .351					
			LAST TRADE DATE: 2/23/10					
7/28/8		6	CALL MAY 10 NATURAL GAS 16000	C	.140	US	60.00	
		6*	OPTION MARKET VALUE		.001		60.00*	
			EXPIRE 4/27/10					
			AVERAGE SHORT: .140					
			LAST TRADE DATE: 4/27/10					
7/28/8		7	CALL JUN 10 NATURAL GAS 16000	C	.140	US	70.00	
		7*	OPTION MARKET VALUE		.001		70.00*	
			EXPIRE 5/25/10					
			AVERAGE SHORT: .140					
			LAST TRADE DATE: 5/25/10					
8/29/8		12	CALL SEP 10 NATURAL GAS 16000	C	.200	US	120.00	
		12*	OPTION MARKET VALUE		.001		120.00*	
			EXPIRE 8/26/10					
			AVERAGE SHORT: .200					
			LAST TRADE DATE: 8/26/10					
11/03/8		30	CALL NOV 10 NATURAL GAS 16000	C	.170	US	1,500.00	
		30*	OPTION MARKET VALUE		.005		1,500.00*	
			EXPIRE 10/26/10					
			AVERAGE SHORT: .170					
			LAST TRADE DATE: 10/26/10					

ADM INVESTOR SERVICES, INC. a wholly owned subsidiary of the Archer Daniels Midland Company.

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO IMMEDIATELY EXERCISE YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE

**ADM INVESTOR SERVICES, INC.**

Chicago Board of Trade Building  
141 W. Jackson Blvd. • Suite 1600A  
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 12

STATEMENT DATE: JAN 29, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT  
(704) 264-2767

PIEDMONT NATURAL GAS CO  
SOUTH CAROLINA ACCOUNT  
ATTN ROB THORNTON  
PO BOX 33068  
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES  
REGARDING YOUR STATEMENT THAT YOU  
ARE UNABLE TO RESOLVE WITH YOUR BROKER,  
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT  
1/800/654-0461 or 312/242-7200.

	*** SEG USD ***	
1. BEGINNING ACCT BALANCE	3,477,160.00	
2. P&L AND CASH ACTIVITY	664,685.00	
3. ENDING ACCT BALANCE	4,141,845.00	
4. NET FUTURES P&L	266,154.00-	
5. NET OPTION PREMIUM	71,098.50-	
8. OPTIONS MARKET VALUE	3,204,936.00-	
9. ACCT VALUE AT MARKET	936,909.00	
11. CONVERTED ACCT VALUE US	936,909.00	
	*** CURRENT MONTH ***	*** YEAR-TO-DATE ***
FUTURES P&L	US 266,154.00-	266,154.00-
OPTION PREMIUM	US 71,098.50-	71,098.50-

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